

CONVERTING PERIOD PRIORS INTO LOG-SPACE

Although the perior prior is most directly considered in linear space (i.e. $\Pr(P)$), the broad range of the prior makes it often more convenient to plot in logarithmic space (i.e. $\Pr(\log P)$). It is straight-forward to convert any arbitrary period prior into log-space as follows. We first note that

$$\Pr(\log P)d \log P = \Pr(P)dP, \quad (1)$$

and by the chain rule we have

$$\Pr(\log P)d \log P = \Pr(P) \frac{dP}{d \log P} d \log P. \quad (2)$$

Since $d \log P/dP = 1/P$, then

$$\Pr(\log P)d \log P = \Pr(P)P d \log P. \quad (3)$$

The final step is to replace $P \rightarrow \exp(\log P)$ and then one has obtained the distribution in log-space. For example, if $\Pr(P) \propto P^\alpha$, then

$$\Pr(\log P)d \log P = e^{(\alpha+1) \log P} d \log P. \quad (4)$$